



Special Executive Report

S-5685

March 28, 2011

Additional Brazilian Real Futures Serial Contract Months Listed for Trading on CME Globex® Out to Ten Years, Effective Sunday, April 3, 2011, for Trade Date of Monday, April 4, 2011, and an Amendment to the Termination of Trading Rule.

CME Group announces effective at 5:00 PM Central Time on Sunday, April 3, 2011, for the trade date of Monday, April 4, 2011, seventy-two (72) additional Brazilian real futures “serial” contract months (*i.e.*, January, February, April, May, July, August, October, November) will be listed for trading on CME Globex® so that a total of 120 consecutive calendar months will always be listed (*i.e.*, former March, June, September, December quarterly cycle plus serial month listings result in consecutive calendar month listings out 10 years). The exchange is responding to customer interest in trading consecutive calendar month expirations for a total maturity range of 10 years for Brazilian real futures. Brazilian real options on futures listings will be unchanged.

More Serial Contract Month Listings: The following table illustrates the current and new Brazilian real futures listed months. Serial months for years 2 through 10 will be added.

| EXPANDED BRAZILIAN REAL FUTURES CONTRACT MONTH LISTINGS | | | | |
|---|----|---------------------------|---------------|-----------------------------|
| Current Monthly Listings | # | Contract Month (Mon. Yr.) | Ticker Symbol | Termination of Trading Date |
| | 1 | Apr 2011 | 6LJ1 | 3/31/2011 |
| | 2 | May 2011 | 6LK1 | 4/29/2011 |
| | 3 | Jun 2011 | 6LM1 | 5/31/2011 |
| | 4 | Jul 2011 | 6LN1 | 6/30/2011 |
| | 5 | Aug 2011 | 6LQ1 | 7/29/2011 |
| | 6 | Sep 2011 | 6LU1 | 8/31/2011 |
| | 7 | Oct 2011 | 6LV1 | 9/30/2011 |
| | 8 | Nov 2011 | 6LX1 | 10/31/2011 |
| | 9 | Dec 2011 | 6LZ1 | 11/30/2011 |
| | 10 | Jan 2012 | 6LF2 | 12/30/2011* |
| | 11 | Feb 2012 | 6LG2 | 1/31/2012 |
| | 12 | Mar 2012 | 6LH2 | 2/29/2012 |
| Current March Quarterly Listings Years 1 through 10 | 13 | Apr 2012 | 6LJ2 | 3/30/2012 |
| | 14 | May 2012 | 6LK2 | 4/30/2012 |
| | 15 | Jun 2012 | 6LM2 | 5/31/2012 |
| | 16 | Jul 2012 | 6LN2 | 6/29/2012 |
| | 17 | Aug 2012 | 6LQ2 | 7/31/2012 |
| Plus | 18 | Sep 2012 | 6LU2 | 8/31/2012 |
| | 19 | Oct 2012 | 6LV2 | 9/28/2012 |
| New Serial Month Listings Years 2 through 10 | 20 | Nov 2012 | 6LX2 | 10/31/2012 |
| | 21 | Dec 2012 | 6LZ2 | 11/30/2012 |
| | 22 | Jan 2013 | 6LF3 | 12/31/2012* |
| | 23 | Feb 2013 | 6LG3 | 1/31/2013 |
| | 24 | Mar 2013 | 6LH3 | 2/28/2013 |
| (Yellow Highlights) | 25 | Apr 2013 | 6LJ3 | 3/28/2013 |
| | 26 | May 2013 | 6LK3 | 4/30/2013 |
| | 27 | Jun 2013 | 6LM3 | 5/31/2013 |
| | 28 | Jul 2013 | 6LN3 | 6/28/2013 |
| | 29 | Aug 2013 | 6LQ3 | 7/31/2013 |
| | 30 | Sep 2013 | 6LU3 | 8/30/2013 |
| | 31 | Oct 2013 | 6LV3 | 9/30/2013 |
| | 32 | Nov 2013 | 6LX3 | 10/31/2013 |
| | 33 | Dec 2013 | 6LZ3 | 11/29/2013 |
| | 34 | Jan 2014 | 6LF4 | 12/31/2013* |
| | 35 | Feb 2014 | 6LG4 | 1/31/2014 |

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|--|----|----------|------|-------------|
| (Continued) Current March Quarterly Listings Years 1 through 10 Plus New Serial Month Listings Years 2 through 10 (Yellow Highlights) | 36 | Mar 2014 | 6LH4 | 2/28/2014 |
| | 37 | Apr 2014 | 6LJ4 | 3/31/2014 |
| | 38 | May 2014 | 6LK4 | 4/30/2014 |
| | 39 | Jun 2014 | 6LM4 | 5/30/2014 |
| | 40 | Jul 2014 | 6LN4 | 6/30/2014 |
| | 41 | Aug 2014 | 6LQ4 | 7/31/2014 |
| | 42 | Sep 2014 | 6LU4 | 8/29/2014 |
| | 43 | Oct 2014 | 6LV4 | 9/30/2014 |
| | 44 | Nov 2014 | 6LX4 | 10/31/2014 |
| | 45 | Dec 2014 | 6LZ4 | 11/28/2014 |
| | 46 | Jan 2015 | 6LF5 | 12/31/2014* |
| | 47 | Feb 2015 | 6LG5 | 1/30/2015 |
| | 48 | Mar 2015 | 6LH5 | 2/27/2015 |
| | 49 | Apr 2015 | 6LJ5 | 3/31/2015 |
| | 50 | May 2015 | 6LK5 | 4/30/2015 |
| | 51 | Jun 2015 | 6LM5 | 5/29/2015 |
| | 52 | Jul 2015 | 6LN5 | 6/30/2015 |
| | 53 | Aug 2015 | 6LQ5 | 7/31/2015 |
| | 54 | Sep 2015 | 6LU5 | 8/31/2015 |
| | 55 | Oct 2015 | 6LV5 | 9/30/2015 |
| | 56 | Nov 2015 | 6LX5 | 10/30/2015 |
| | 57 | Dec 2015 | 6LZ5 | 11/30/2015 |
| | 58 | Jan 2016 | 6LF6 | 12/31/2015* |
| | 59 | Feb 2016 | 6LG6 | 1/29/2016 |
| | 60 | Mar 2016 | 6LH6 | 2/29/2016 |
| | 61 | Apr 2016 | 6LJ6 | 3/31/2016 |
| | 62 | May 2016 | 6LN6 | 4/29/2016 |
| | 63 | Jun 2016 | 6LM6 | 5/31/2016 |
| | 64 | Jul 2016 | 6LN6 | 6/30/2016 |
| | 65 | Aug 2016 | 6LQ6 | 7/29/2016 |
| | 66 | Sep 2016 | 6LU6 | 8/31/2016 |
| | 67 | Oct 2016 | 6LV6 | 9/30/2016 |
| | 68 | Nov 2016 | 6LX6 | 10/31/2016 |
| | 69 | Dec 2016 | 6LZ6 | 11/30/2016 |
| | 70 | Jan 2017 | 6LF7 | 12/30/2016* |
| | 71 | Feb 2017 | 6LG7 | 1/31/2017 |
| | 72 | Mar 2017 | 6LH7 | 2/28/2017 |
| | 73 | Apr 2017 | 6LJ7 | 3/31/2017 |
| | 74 | May 2017 | 6LK7 | 4/28/2017 |
| | 75 | Jun 2017 | 6LM7 | 5/31/2017 |
| | 76 | Jul 2017 | 6LN7 | 6/30/2017 |
| | 77 | Aug 2017 | 6LQ7 | 7/31/2017 |
| | 78 | Sep 2017 | 6LU7 | 8/31/2017 |
| | 79 | Oct 2017 | 6LV7 | 9/29/2017 |
| | 80 | Nov 2017 | 6LX7 | 10/31/2017 |
| | 81 | Dec 2017 | 6LZ7 | 11/30/2017 |
| | 82 | Jan 2018 | 6LF8 | 12/29/2017* |
| | 83 | Feb 2018 | 6LG8 | 1/31/2018 |
| | 84 | Mar 2018 | 6LH8 | 2/28/2018 |
| | 85 | Apr 2018 | 6LJ8 | 3/29/2018 |
| | 86 | May 2018 | 6LK8 | 4/30/2018 |
| | 87 | Jun 2018 | 6LM8 | 5/31/2018 |
| | 88 | Jul 2018 | 6LN8 | 6/29/2018 |
| | 89 | Aug 2018 | 6LQ8 | 7/31/2018 |
| | 90 | Sep 2018 | 6LU8 | 8/31/2018 |
| | 91 | Oct 2018 | 6LV8 | 9/28/2018 |
| | 92 | Nov 2018 | 6LX8 | 10/31/2018 |
| | 93 | Dec 2018 | 6LZ8 | 11/30/2018 |

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|--|-----|----------|--------------|-------------|
| (Continued) | 94 | Jan 2019 | 6LF9 | 12/31/2018* |
| | 95 | Feb 2019 | 6LG9 | 1/31/2019 |
| | 96 | Mar 2019 | 6LH9 | 2/28/2019 |
| Current March Quarterly Listings Years 1 through 10 | 97 | Apr 2019 | 6LJ9 | 3/29/2019 |
| | 98 | May 2019 | 6LK9 | 4/30/2019 |
| | 99 | Jun 2019 | 6LM9 | 5/31/2019 |
| | 100 | Jul 2019 | 6LN9 | 6/28/2019 |
| Plus | 101 | Aug 2019 | 6LQ9 | 7/31/2019 |
| | 102 | Sep 2019 | 6LU9 | 8/30/2019 |
| | 103 | Oct 2019 | 6LV9 | 9/30/2019 |
| New Serial Month Listings Years 2 through 10 | 104 | Nov 2019 | 6LX9 | 10/31/2019 |
| | 105 | Dec 2019 | 6LZ9 | 11/29/2019 |
| | 106 | Jan 2020 | 6LF0 | 12/31/2019* |
| | 107 | Feb 2020 | 6LG0 | 1/31/2020 |
| (Yellow Highlights) | 108 | Mar 2020 | 6LH0 | 2/28/2020 |
| | 109 | Apr 2020 | 6LJ0 | 3/31/2020 |
| | 110 | May 2020 | 6LK0 | 4/30/2020 |
| | 111 | Jun 2020 | 6LM0 | 5/29/2020 |
| | 112 | Jul 2020 | 6LN0 | 6/30/2020 |
| | 113 | Aug 2020 | 6LQ0 | 7/31/2020 |
| | 114 | Sep 2020 | 6LU0 | 8/31/2020 |
| | 115 | Oct 2020 | 6LV0 | 9/30/2020 |
| | 116 | Nov 2020 | 6LX0 | 10/30/2020 |
| | 117 | Dec 2020 | 6LZ0 | 11/30/2020 |
| | 118 | Jan 2021 | 6LF1 | 12/31/2020* |
| | 119 | Feb 2021 | 6LG1 | 1/29/2021 |
| | 120 | Mar 2021 | 6LH1 (=2021) | 2/26/2021 |

*Please note that the January Brazilian real futures contracts are scheduled to terminate on these indicated end of December dates. However, please note that the Central Bank of Brazil has determined over the past several years in December to schedule the end of month PTAX rate calculation on the second to the last business day of December and repeat this same PTAX rate on the last business day of the year. Therefore, in this event according to the amended Brazilian real futures contract termination of trading rule, the expiring futures contract would terminate on the prior business day. See amended termination rule below.

New Contract Listing Schedule: A new Brazilian real futures contract month not yet listed will be added for trading on the business day following the termination of trading for the nearby analogous contract month. For example, on Friday, April 1, 2011, the business day following the Thursday, March 31, 2011, termination for the nearby April 2011 Brazilian real futures contract month, CME will list the April 2021 Brazilian real futures contract month for trading. Similarly, on Sunday, May 1, 2011, the business day following the Friday, April 29, 2011, termination for the nearby May 2011 Brazilian real futures contract, CME will list the May 2021 Brazilian real futures contract month for trading on CME Globex.

Amendment to the Brazilian Real Futures Termination of Trading Rule: CME is amending the Brazilian real futures termination of trading rule to allow for the end of year final cash settlement of the expiring futures contract to coincide with same day that the Central Bank of Brazil's Brazilian real per U.S. dollar spot PTAX rate is calculated and published. Typically, towards the end of year, the Central Bank of Brazil announces that its publication of the PTAX exchange rate on the last business day of the year will be the same as the previous day's PTAX rate. Therefore, at such times CME has changed the expiring Brazilian real futures contract termination of trading date to coincide with the date of determination of the spot market rate used for final settlement. The amended termination rule language that follows provides for the shift of termination day conditional upon this typical Central Bank of Brazil end of year action. The rule amendment becomes effective immediately (rule addition is underlined).

25701.G. Termination of Trading

Futures trading shall terminate on the last business day of the month, immediately preceding the contract month, on which the Central Bank of Brazil is scheduled to publish its final end-of-month (EOM) "Commercial exchange rate for Brazilian

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~~reais per U.S. dollar for cash delivery" (PTAX rate). [for the Central Bank of Brazil immediately preceding the contract month.]~~ If the foregoing date for termination is a holiday for the Exchange and GLOBEX®, futures trading shall terminate on the next preceding business day for either the Exchange or GLOBEX®.

If you have any questions, please contact either Scott Brusso (email: Scott.Brusso@cmegroup.com or ph: 312-930-3133) or Steve Youngren (email: Steve.Youngren@cmegroup.com or ph: 312-930-4583).